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## Convex Optimization — Boyd & Vandenberghe 1. Introduction

Convex Optimization Problem. Minimize  $F_0(x)$  Subject To  $F_i(x) \leq B_i$ ,  $i = 1, \dots, m$ . • Objective And Constraint Functions Are Convex:  $F_i(\alpha x + \beta y) \leq \alpha F_i(x) + \beta F_i(y)$  If  $\alpha + \beta = 1$ ,  $\alpha \geq 0$ ,  $\beta \geq 0$ . • Includes Least-squares Problems And Linear Programs As Special Cases. Introduction 1-7. Mar 5th, 2019

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Try Out The Method On The Problem To Be Solved. The Full Benefits Of Convex Optimization, in contrast, only come when the problem is known ahead of time to be convex. Of course, many optimization problems are not convex, and it can be difficult to recognize the ones that are, or to reformulate a problem so that it is convex. May 15th, 2019

### **Convex Optimization - Home**

Optimization is the science of making a best choice in the face of conflicting requirements. Any convex optimization problem has geometric interpretation. If a given optimization problem can be transformed to a convex equivalent, then this interpretive benefit is acquired. That is a powerful attraction: the ability to visualize geometry of an optimization problem. May 14th, 2019

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3.57 Show that the function  $F(X) = X^{-1}$  is matrix convex on  $S_n^{++}$ . Solution. We must show that for arbitrary  $V \in \mathbb{R}^n$ , the function  $G(X) = V^T X^{-1} v$  is convex in  $X$  on  $S_n^{++}$ . This follows from Example 3.4. 4.1 Consider the optimization problem minimize  $F_0(x_1, x_2)$  subject to  $2x_1 + x_2 \geq 1$ ,  $x_1 + 3x_2 \geq 1$ ,  $x_1 \geq 0$ ,  $x_2 \geq 0$ . Make a sketch of the ... Feb 9th, 2019

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The maximum likelihood estimate  $\hat{a}$  is any solution of maximize  $L(a)$  subject to  $0 \leq a \leq 1$ . This is a convex optimization problem since the objective, which is maximized, is concave, and the constraints are  $2n$  linear inequalities. (b) The following code solves the problem % Form adjacency matrix  $A_1 = \text{Sparse}(1:m, \text{train}(:,1), \text{train}(:,3), m, n)$ ; Jan 3th, 2019

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